

Daily Market Data Report

GSBS

Market Data for Date

2025-05-30-04:00

Generated

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Name	UPI	Tenor	Cur-rency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
HD 5y	QZ1Q33TT6Q89	P5Y	USD	SprdBsisPts	3	15,000,000	0	33.5	33.5		33.5	S	33.5	S		
AAL 4y [GFI]	QZ30Q7CNLCFH	P4Y	USD	SprdBsisPts	1	3,000,000	0	1.75	1.75		1.75	S	1.75	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
KSS 3y [GFI]	QZG00RTLX7N6	P3Y	USD	SprdBsisPts	2	3,000,000	0	21.5	21.5		21.5	S	21.5	S		
BHCCN 3Y	QZM80MMRBj5Q	P3Y	USD	SprdBsisPts	1	2,000,000	0	26.75	26.75		26.75	S	26.75	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P5Y	USD	SprdBsisPts	1	5,000,000	0	118.5	118.5		118.5	S	118.5	S		
TEVA	QZQDQT5BN864	P2Y	USD	SprdBsisPts	2	11,250,000	0	52	52		52	S	52	S		
TEVA	QZQDQT5BN864	P5Y	USD	SprdBsisPts	2	5,000,000	0	97	97		97	S	97	S		
BRZ 3.5Y	QZRHM0LMDZHZ	P3Y	USD	SprdBsisPts	3	187,750,000	0	112.5	113		111.5	S	113	S		
BRZ 4.5Y	QZRHM0LMDZHZ	P4Y	USD	SprdBsisPts	3	155,000,000	0	145	145		143.5	S	145	S		
COLOM 5Y	QZWHW9FjXDT1	P5Y	USD	SprdBsisPts	1	5,000,000	0	232.5	232.5		232.5	S	232.5	S		

Method used to determine nominal prices

Security-Based Credit Swaps:

'Opening Price' means the price of the first executed trade of the day

'Closing Price' refers to the price of the last executed trade of the day

'Lowest Price' refers to the lowest executed price of the day

'Highest Price' refers to the highest executed price of the day

Security-Based Equity Swaps:

Defined by the benchmark rate plus the agreed basis point spread.

Method used to determine settlement prices

SBSEF does not calculate daily settlement prices.